

Vivekananda Roy

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Education

PhD in Statistics, 2008, University of Florida (Thesis Advisor: Prof. James P. Hobert)
Dissertation Title: Theoretical and methodological developments for Markov chain
Monte Carlo algorithms for Bayesian regression
MS in Statistics, 2003, Indian Statistical Institute, Calcutta, India
Specialization: Mathematical Statistics and Probability
BS in Statistics (Honors), 2001, R. K. Mission Residential College, Narendrapur
University of Calcutta, Calcutta, India.
Minor: Mathematics and Economics

Positions

Iowa State University, Department of Statistics
Professor, since 2024
Associate Professor, 2015–2024
Assistant Professor, 2008–2015
Indian Statistical Institute, Kolkata, India
Visiting Scientist, Spring (partly), 2015, Summer, 2016, 2017
Université Paris-Dauphine, Paris, France
Visiting Scholar, Summer 2008

Research Interests

Convergence rates of Markov chain Monte Carlo algorithms; importance sampling; model selection;
Bayes and empirical Bayes methods; high-dimensional data analysis

Associate Editorship

Electronic Journal of Statistics, since 2022
Journal of Computational and Graphical Statistics, since 2021
Sankhyā, series B, since 2016

Refereed Journal Articles

Theory and Methods

- Rao, Y. ¹ and Roy, V. (2025) Necessary and sufficient conditions for posterior propriety for generalized linear mixed models, *Sankhyā, series A*, to appear
- Roy, V. and Evangelou, E. (2024) Selection of proposal distributions for multiple importance sampling, *Statistica Sinica*, **34**: 27-46
- Roy, V. and Zhang, L. ¹ (2023) Convergence of position-dependent MALA with application to conditional simulation in GLMMs, *Journal of Computational and Graphical Statistics*, **32**: 501-512
- Li, D. ¹ Dutta, S. and Roy, V. (2023) Model based screening embedded Bayesian variable selection for ultra-high dimensional settings, *Journal of Computational and Graphical Statistics*, **32**: 61-73
- Dixit, A. ¹ and Roy, V. (2022) Analyzing relevance vector machines using a single parameter approach, *Statistical Analysis and Data Mining*, **15**: 143-155
- Rao, Y. ¹ and Roy, V. (2021) Block Gibbs samplers for Bayesian logistic mixed models: convergence properties and a comparison with full Gibbs samplers, *Electronic Journal of Statistics*, **15**: 5598-5625
- Dixit, A. ¹ and Roy, V. (2021) Posterior impropriety of some sparse Bayesian learning models, *Statistics and Probability Letters*, **171**: 109039
- Wang, R. ¹, Dutta, S. and Roy V. (2021) A note on marginal correlation based screening, *Statistical Analysis and Data Mining*, **14**: 88-92
- Roy V. (2020) Convergence diagnostics for Markov chain Monte Carlo, *Annual Review of Statistics and Its Application*, **7**: 387-412
- Evangelou, E. and Roy, V. (2019) Estimation and prediction for spatial generalized linear mixed models with parametric links via reparameterized importance sampling, *Spatial Statistics*, **29**: 289-315
- Wang, X. ¹, Roy, V. (2018) Convergence analysis of the block Gibbs sampler for Bayesian probit linear mixed models with improper priors, *Electronic Journal of Statistics*, **12**: 4412-4439
- Wang, X. ¹, Roy, V. (2018) Geometric ergodicity of Pólya-Gamma Gibbs sampler for Bayesian logistic regression with a flat prior, *Electronic Journal of Statistics*, **12**: 3295-3311
- Wang, X. ¹, Roy, V. and Zhu, Z. (2018) A new algorithm to estimate monotone nonparametric link functions and a comparison with parametric approach, *Statistics and Computing*, **28**: 1083-1094

¹The author is a graduate student and the article is part of his/her doctoral dissertation.

- Wang, X. ¹, Roy, V. (2018) Analysis of the Pólya-Gamma block Gibbs sampler for Bayesian logistic linear mixed models, *Statistics and Probability Letters*, **137**: 251-256
- Roy, V. , Tan, A. and Flegal, J. (2018) Estimating standard errors for importance sampling estimators with multiple Markov chains, *Statistica Sinica*, **28**: 1079-1101
- Roy, V. and Chakraborty, S. (2017) Selection of tuning parameters, solution paths and standard errors for Bayesian lassos, *Bayesian Analysis*, **12**: 753-778
- Dixit, A. ¹ and Roy, V. (2017) MCMC diagnostics for higher dimensions using Kullback Leibler divergence, *Journal of Statistical Computation and Simulation*, **87**: 2622-2638
- Laha, A., Dutta, S. and Roy V. (2017) A novel sandwich algorithm for empirical Bayes analysis of rank data, *Statistics and its Interface*, **10**: 543-556
- Simpson, M. ¹, Niemi, J. and Roy, V. (2017) Interweaving Markov chain Monte Carlo strategies for efficient estimation of dynamic linear models, *Journal of Computational and Graphical Statistics*, **26**: 152–159
- Athreya, K. B. and Roy, V. (2016) General Glivenko-Cantelli theorems, *Stat*, **5**: 306–311
- Roy, V. (2016) Improving efficiency of data augmentation algorithms using Peskun's theorem, *Computational Statistics*, **31**: 709–728
- Roy, V., Evangelou, E. and Zhou Z. (2016) Efficient estimation and prediction for the Bayesian binary spatial model with flexible link functions, *Biometrics*, **72**: 289–298
- Athreya, K. B. Normand, R. Roy, V. and Wu, S. -J. (2015) Limit theorems for the estimation of L^1 integrals using the Brownian motion, *Statistics and Probability Letters*, **100**: 42–47
- Athreya, K. B. and Roy, V. (2015) Estimation of integrals with respect to infinite measures using regenerative sequences, *Journal of Applied Probability*, **52** (4) : 1133-1145
- Athreya, K. B. and Roy, V. (2014) Monte Carlo methods for improper target distributions, *Electronic Journal of Statistics*, **8**: 2664–2692
- Roy, V. (2014) Efficient estimation of the link function parameter in a robust Bayesian binary regression model, *Computational Statistics and Data Analysis*, **73**: 87–102
- Athreya, K. B. and Roy, V. (2014) When is a Markov chain regenerative?, *Statistics and Probability Letters*, **84**: 22–26
- Roy, V. and Dey, D. (2014) Propriety of posterior distributions arising in categorical and survival models under generalized extreme value distribution, *Statistica Sinica*, **24**: 699-722

- Roy, V. and Kaiser, M. S. (2013) Posterior propriety for Bayesian binomial regression models with a parametric family of link functions, *Statistical Methodology*, **13**: 25–41
- Roy, V. (2012) Convergence rates for MCMC algorithms for a robust Bayesian binary regression model, *Electronic Journal of Statistics*, **6**: 2463–2485
- Roy, V. (2012) Spectral analytic comparisons for Data Augmentation, *Statistics and Probability Letters*, **82**: 103–108
- Hobert, J. P. , Roy, V. and Robert C. P. (2011) Improving the Convergence Properties of the Data Augmentation Algorithm with an Application to Bayesian Mixture Modeling, *Statistical Science*, **26**: 332–351
- Roy, V. and Hobert, J. P. (2010) On Monte Carlo methods for Bayesian multivariate regression models with heavy-tailed errors, *Journal of Multivariate Analysis*, **101**: 1190–1202
- Roy, V. and Hobert, J. P. (2007) Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression, *Journal of the Royal Statistical Society, Series B*, **69**: 607–623

Applications

- Zheng, Z. Guo, B. Dutta, S. Roy, V. Liu, H. and Schnable, P. S. (2023) The 2020 derecho revealed limited overlap between maize genes associated with root lodging and root system architecture, *Plant Physiology*, to appear

Invited Peer-Reviewed Book Chapters

- Roy, V., Khare, K. and Hobert, J. P. (2024) The Data Augmentation Algorithm, *Handbook of Markov chain Monte Carlo*, 2nd Edition, Steve Brooks, Andrew Gelman, Galin L. Jones and Xiao-Li Meng eds., Chapman & Hall/CRC.
- Roy, V. (2022) MCMC for GLMMs, *Handbook of Statistics Volume 47: Advancements in Bayesian Methods and Implementation*, C.R. Rao, Arni S.R.S. Rao and Alastair Young, eds., Elsevier, 135–159
- Roy, D. ¹ Roy, V., and Dey D. K. (2015) Analysis of bivariate survival data based on copulas with log generalized extreme value marginals *Extreme Value Modeling and Risk Analysis: Methods and Applications* D. K. Dey and J. Yan, eds. Chapman & Hall/CRC Press, 475–492
- Roy, V., Evangelou, E. and Zhou Z. (2015) Empirical Bayes methods for the transformed Gaussian random field model with additive measurement errors, *Current Trends in Bayesian Methodology with Applications*, S. K. Upadhyay, U. Singh, D. K. Dey and A. Loganathan, eds. Chapman & Hall/CRC Press, 521–536

Invited Book Reviews

Roy, V. (2012) Handbook of Markov chain Monte Carlo edited by S. P. Brooks, A. Gelman, G. L. Jones and X.-L. Meng, *Journal of the American Statistical Association*, **107**: 434–435

Software

geommc R package for sampling from discrete and continuous target distributions using geometric Metropolis-Hastings algorithms.

bravo R package for performing Bayesian screening and variable selection in high dimensional regression models. This is joint work with Somak Dutta and Dongjin Li.

geoBayes R package for Bayes and empirical Bayes analysis of geostatistical data. This is joint work with E. Evangelou.

Unpublished Manuscripts

Roy, D. ¹, Roy, V. and Dey D. K. (2014) Bayesian analysis of survival data under generalized extreme value distribution with application in cure rate model, Technical Report 49, Department of Statistics, University of Connecticut

Other papers on arXiv

Roy, V. (2024) A geometric approach to informed MCMC sampling, <https://arxiv.org/abs/2406.09010>

Brofos, J. Roy, V. and Lederman, R. (2023) Geometric ergodicity in modified variations of Riemannian manifold and Lagrangian Monte Carlo, <https://arxiv.org/abs/2301.01409>

Wang, R. ¹ Dutta, S. and Roy, V. (2022) Scalable Bayesian iterative screening in ultra-high dimensional settings, <http://arxiv.org/abs/2107.10175>,

Research Funding

Co-PI, NIFA AG2PI Collaborative: Improving Causal Gene Detection across Crop and Livestock Species, USDA, 2023-2026, \$1,132,877 (total costs), (PI Patrick S. Schnable; amount to Roy is 40% of total costs), USDA-NIFA 2023-70412-41087

Co-PI “Hierarchical Statistical Models for the Analysis of On-Farm Agricultural Trials on Fungicide Use in Soybeans”, Iowa Soybean Association, 2014-2015, \$24,683 (total costs), (PI Mark S. Kaiser; amount to Roy is 20% of total costs)

Invited Presentations

“Informed MCMC for Bayesian variable selection”, CFE-CMStatistics², London, UK, December, 2024

“Predicting the Unpredictable: Introduction to Monte Carlo Simulations”, Ahmedabad University, India, August, 2024

“Monte Carlo methods: An overview and their diverse applications”, Chanakya university, India, July, 2024

“On the geometric rate of convergence of some manifold MCMC chains”³, Joint Statistical Meetings (ASA⁴, IMS, ENAR, WNAR, SSC), Toronto, Canada, August, 2023

“Geometric ergodicity of some manifold MCMC algorithms”, ISBA-EAC⁵ Conference, Qingdao, China, June, 2023

“Some variations of Riemannian manifold HMC, MALA, and Lagrangian Monte Carlo”⁶, 2023 IRSA Conference- The Fast and the Curious: Modern Markov Chain Monte Carlo, Minneapolis, May, 2023

“On some variations of Riemannian manifold HMC and Lagrangian Monte Carlo”⁶ CMStatistics 2022⁷, London, UK, December, 2022

“Bayesian iterative screening”⁶ ISBA-EAC Conference, Feng Chia University, Taiwan, July, 2022 (It was presented in the session of ‘Selected Bayesian Research from Editorial Board Members of Sankhya’.)

“Bayesian iterative screening for ultra-high dimensional regressions” Indian Statistical Institute, Kolkata, India, July, 2022

“Monte Carlo methods in statistical mechanics” Keynote talk in the conference ‘International Seminar on Tools in Sciences’, A. P. Mahavidyalaya, West Bengal, India, June, 2022

“Convergence of manifold MALA with application to GLMMs” Data science colloquium, Worcester Polytechnic Institute, April, 2022

“Position-dependent MALA for conditional simulation in GLMMs”⁶ CMStatistics 2021⁸, London, UK, December, 2021

²CMStatistics 2024 = The 18th International Joint Conference on Computational and Financial Econometrics and Computational and Methodological Statistics

³I was invited to give this talk in a topic contributed session in the conference.

⁴ASA=American Statistical Association, IMS=Institute of Mathematical Statistics, ENAR=Eastern North American Region (of the International Biometric Society), WNAR=Western North American Region (of the International Biometric Society), and SSC=Statistical Society of Canada

⁵ISBA = International Society for Bayesian Analysis, EAC= Eastern Asia Chapter

⁶This presentation was made in an invited session in the conference.

⁷CMStatistics 2022 = The 15th International Conference of the ERCIM WG on Computational and Methodological Statistics

⁸CMStatistics 2021 = The 14th International Conference of the ERCIM WG on Computational and Methodological Statistics

“Convergence diagnostics for MCMC”⁶ Measuring the quality of MCMC output workshop of BayesComp-ISBA, online at <https://bayescomp-isba.github.io/measuringquality.html>, October, 2021

“MCMC algorithms for Bayesian generalized linear mixed models”⁶ IISA⁹ Conference on Statistics in the Era of Evidence Based Inference, University of Illinois Chicago, May, 2021

“Model based screening embedded Bayesian variable selection” University of Iowa, April, 2021

“On the theory and practice of Markov chain Monte Carlo methods”⁶ Young Statisticians’ Meet : Data Science in action, Indian Statistical Institute, Kolkata, India, March, 2021

“Model based screening embedded Bayesian variable selection” Birkbeck, University of London, UK November, 2020

“Posterior impropriety of relevance vector machines and a single penalty approach”³, Bayes Comp 2020 Conference, Gainesville, Florida, January, 2020

“Estimation and prediction for spatial generalized linear mixed models”⁶ EAC-ISBA¹⁰ Conference, Kobe, Japan, July, 2019

“Selection of proposal distributions for multiple importance sampling” Indian Statistical Institute, Kolkata, India, May, 2019

“Selection of proposal distributions for multiple importance sampling” Miami University, Ohio, April, 2019

“Selection of proposal distributions for multiple importance sampling”³ Joint Statistical Meetings, Vancouver, Canada, August, 2018

“MCMC algorithms for empirical Bayes analysis of rank data”⁶ SII¹¹ invited session, ICSA¹² 2018 Applied Statistics Symposium, New Brunswick, June, 2018

“Selection of proposal distributions for generalized importance sampling estimators”⁶ IISA Conference on Statistics and Data Science for better Life, Society and Science, Hyderabad, India, December, 2017

“Effective importance sampling for Bayesian model selection”⁶ IASSL¹³ Conference on Statistics for Good Governance, Colombo, Sri Lanka, December, 2017

“Convergence analysis of block Gibbs samplers for Bayesian probit linear mixed models” Indian Statistical Institute, Kolkata, India, June, 2017

⁹IISA= International Indian Statistical Association

¹⁰EAC= Eastern Asia Chapter

¹¹Statistics and its Interface

¹²ICSA= International Chinese Statistical Association

¹³IASSL= Institute of Applied Statistics, Sri Lanka

- “Generalized importance sampling methods for estimating large number of Bayes factors”⁶ IISA International Conference on Statistics, Statistical and Data Sciences: A Key to Healthy People, Planet and Prosperity, Oregon , August, 2016
- “Efficient Importance Sampling Methods for Estimating Parameters in SGLMMs and Improving Prediction”³ Joint Statistical Meetings, Chicago, Illinois, July, 2016
- “Generalized importance sampling estimators with applications in Bayesian model selection” Indian Statistical Institute, Kolkata, India, July, 2016
- “Standard errors for importance sampling estimators with multiple Markov chains” Indian Institute of Technology Bombay, India, July, 2016
- “Standard errors for importance sampling estimators with multiple Markov chains” Indian Institute of Science Education and Research, Pune, India, July, 2016
- “Standard errors for importance sampling estimators with multiple Markov chains”⁶ International conference on recent advances in statistics, University of Mumbai, India, June, 2016
- “Estimating standard errors for importance sampling estimators with multiple Markov chains” Department of Statistics and Probability, Michigan State University, East Lansing, March, 2016
- “Estimating standard errors for importance sampling estimators with multiple Markov chains” Department of Statistics, University of Connecticut, Storrs, September, 2015
- “Estimating standard errors for importance sampling estimators with multiple Markov chains”³ Joint Statistical Meetings (ASA, IMS, ENAR, WNAR, SSC), Seattle, Washington, August, 2015
- “Spectral Analytic Comparisons for Data Augmentation with applications in Bayesian mixture models” Indian Statistical Institute, Kolkata, India, February, 2015
- “Statistical estimation of integrals with respect to infinite measures” Indian Statistical Institute, Kolkata, India, February, 2015
- “Spectral Analytic Comparisons for Data Augmentation” Indian Statistical Institute, Chennai, India, February, 2015
- “Statistical estimation of integrals with respect to infinite measures” Chennai Mathematical Institute, India, February, 2015
- “Efficient estimation and prediction for Bayesian spatial generalized linear mixed models”⁶ IASSL Conference on Statistics and Society in the New Information Age: Challenges and Opportunities, Colombo, Sri Lanka, December, 2014

- “Efficient estimation and prediction for robust Bayesian spatial generalized linear mixed models”⁶ IISA Conference On Research Innovations in Statistics for Health, Education, Technology, and Society, Riverside, July, 2014
- “Efficient estimation and prediction for robust Bayesian spatial generalized linear mixed models”⁶ ISBIS¹⁴ 2014 and SLDM Meeting on Data Mining in Business and Industry, Durham, NC, June, 2014
- “Monte Carlo methods for improper target distributions” Department of Statistics, Purdue University, Indiana, October, 2013
- “Monte Carlo methods for improper target distributions” Summer at Census Scholar seminar, U. S. Census Bureau, Washington, DC, August, 2013
- “Monte Carlo methods for improper target distributions” Department of Statistics, University of Missouri, Columbia, March, 2013
- “Monte Carlo methods for improper target distributions”⁶ ISBA Regional Meeting and International Workshop/Conference on Bayesian Theory and Applications, Banaras Hindu University, India, January, 2013
- “Monte Carlo methods for improper target distributions”⁶ Young Statisticians Meet- An International Conference, Burdwan University, India, December, 2012
- “Monte Carlo methods for improper target distributions” Department of Biostatistics, University of California, Los Angeles, October, 2012
- “Monte Carlo methods for improper target distributions” Department of Statistics, University of California, Riverside, October, 2012
- “Spectral Analytic Comparisons for Data Augmentation” Department of Statistics, Fox School of Business, Temple University, April, 2012
- “Spectral Analytic Comparisons for Data Augmentation” Division of Statistics, Northern Illinois University, November, 2011
- “Categorical and Survival Modeling using Generalized Extreme value Distribution” Department of Statistics and Actuarial Science, University of Iowa, April, 2011
- “Spectral Analytic Comparisons for Data Augmentation”⁶ IISA Conference on Probability, Statistics and Data Analysis, Raleigh, North Carolina, April, 2011

¹⁴ISBIS= International Society for Business and Industrial Statistics, SLDM = Section on Statistical Learning and Data Mining of the American Statistical Association

“Improving the Data Augmentation Algorithm with an Application to Bayesian Mixture Modeling” Department of Statistics, University of Nebraska, March, 2011

“Improving the Data Augmentation Algorithm with an Application to Bayesian Mixture Modeling” School of Statistics, University of Minnesota, September, 2010

“Convergence rates for MCMC algorithms for Bayesian multivariate Student’s t regression”⁶ 1st IIMA International Conference on Advanced Data Analysis, Business Analytics and Intelligence, Indian Institute of Management, Ahmedabad, India, June, 2009

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Centre de Recherche en Mathématiques de la Décision, Université Paris-Dauphine, Paris, France, June, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Statistics, Indiana University, February, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Mathematics, Clark University, February, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Mathematical Sciences, Clemson University, February, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Statistics, Colorado State University, February, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Mathematics, University of Arizona, January, 2008

“Convergence rates and asymptotic standard errors for MCMC algorithms for Bayesian probit regression” Department of Statistics, Iowa State University, January, 2008

“Random Walks on finite Abelian groups”, UF Chapter of SIAM, Department of Mathematics, University of Florida, February, 2007

Short course

“Combined GWAS and TWAS using SVEN” Summer 2024 AG2PI workshop, May 17, 2024

“Monte Carlo methods with applications” Chennai Mathematical Institute, India, June 10, 2019

Professional Activity

Review work

Refereeing for journals

ACM Transactions on Modeling and Computer Simulation, Advances in Applied Probability, Annals of Applied Probability, Annals of Applied Statistics, Bayesian Analysis, Bernoulli, Biometrics, Biometrika, Computational Statistics, Computational Statistics and Data Analysis, Communications in Statistics– Theory and Methods, Electronic Journal of Probability, Electronic Journal of Statistics, Environmental and Ecological Statistics, Journal of Applied Probability, Journal of the American Statistical Association, Journal of Computational and Graphical Statistics, Journal of the Royal Statistical Society, Series B, Journal of Statistical Computation and Simulation, Journal of Statistical Planning and Inference, Methodology and Computing in Applied Probability, Sankhyā, Scandinavian Journal of Statistics, Statistics & Computing, Statistics in Medicine, Statistical Methodology, Statistical Science, Statistics & Probability Letters, Statistica Sinica, Stats, The Canadian Journal of Statistics, The Journal of Quantitative Economics, WIREs Computational Statistics

Refereeing for books/conferences

Current Trends in Bayesian Methodology with Applications, S. K. Upadhyay, U. Singh, D. K. Dey and A. Loganathan, eds. Chapman & Hall/CRC Press, Extreme Value Modeling and Risk Analysis: Methods and Applications D. K. Dey and J. Yan, eds. Chapman & Hall/CRC Press, International Conference on Frontiers of Infrastructure Finance, Indian Institute of Technology, Kharagpur, India, 2011, International Conference on Infrastructure Finance, Indian Institute of Technology, Kharagpur, India, 2010

External review: PhD dissertation, University of Sydney, Australia, 2015

Other Professional Service and Experience

Member, Committee on Nominations, Institute of Mathematical Statistics, 2014-2015

Summer at Census Research Scholar, U. S. Census Bureau, August, 2013

Teaching

<i>Course No. (Credit hrs)</i>	<i>Title</i>	<i>Students</i>	<i>Semester</i>
Stat 6440 (3)	Advanced Bayesian Theory	PhD stat major	F24, F22, F20, F18, F16, F14**
Stat 6420 (3)	Advanced Probability Theory	PhD stat major	S25, S22, S20, S18, S17, S16
Stat 5430 (3)	Theory of Probability and Statistics II	MS stat major	S24, S23, S19, S14, S12, S10
Stat 5880/447 (4)	Statistical Theory for Research Workers	graduate, non-stat major	F22, S18, F15, F14, S13, F11, S11, F10

Stat 3420 (4)	Introduction to the Theory of Probability and Statistics II	undergraduate, stat major	S20, S19, F17
Stat 3410 (4)	Introduction to the Theory of Probability and Statistics I	undergraduate, stat major	S21, F20, F19, F15, S14, F13, S13
Stat 3220 (3)	Probabilistic Methods for Electrical Engineers	undergraduate	S24, F23, S22, F21
Stat 3050 (3)	Engineering Statistics	undergraduate	S25
Stat 1010 (4)	Principles of Statistics	undergraduate service level	F10*, F09*, S09*

** Developed this *new* course (offered as experimental Stat 644x) to provide students with a solid foundation of the theory underlying Bayesian inference as well as computations using Markov chain Monte Carlo methods.

*two sections, F=Fall, S= Spring

Advising

PhD Students

Debarshi Chakraborty (with S. Dutta), current

An Nguyen, current, expected graduation: summer 2025

Lijin Zhang, Dissertation title: Convergence analysis of manifold MALA with application to generalized linear mixed models, graduated fall 2023, Current position: Data Analyst, Datalysys

Run Wang (with S. Dutta), Dissertation title: Variable screening in ultra-high dimensional linear regressions, graduated spring 2022, Current position: Data Analyst, Google, California

Dongjin Li (with S. Dutta), Dissertation title: Bayesian Variable Selection in Ultra-high Dimensional Settings, graduated summer 2021, Current position: Quantitative Analytics Specialist, Wells Fargo, Charlotte, North Carolina

Yalin Rao, Dissertation title: Markov chain Monte Carlo algorithms and posterior propriety for Bayesian generalized linear mixed models, graduated summer 2021, Current position: Visiting assistant professor, UMass Amherst

Anand Dixit, Dissertation title: Developments in MCMC diagnostics and sparse Bayesian learning models, graduated fall 2018, Current position: Visiting Assistant Professor, Purdue University

Xin Wang (with Z. Zhu), Dissertation title: Topics in generalized linear mixed models and spatial subgroup analysis, graduated spring 2018, Current position: Assistant Professor, San Diego State University

Dooti Roy (with D. K. Dey), Dissertation title: Univariate and multivariate survival models with flexible hazard functions, graduated spring 2017, Current position: Principal Methodology Statistician, Boehringer Ingelheim

MS Students

Aaron Baker, CC title: Comparison of ASIS, sandwich, sufficient and ancillary MCMC algorithms for the probit and robit Models, graduated spring 2017

Anand Dixit, CC title: Assessing Convergence of MCMC chains using Kullback Leibler divergence and smoothing methods, graduated Spring, 2016

Jason Saporta, CC title: A comparison of the efficiencies of Gibbs samplers for two parameterizations of the random effects model, graduated Fall, 2014

Fangfang Liu, CC title: Analysis of survival data with a cure fraction under generalized extreme value distribution, graduated spring, 2012

Undergraduates mentored

Ryan Nagao, undergraduate research, 2023-24

Fanyi Meng, independent study, summer, 2014

Member of Program of Study (Thesis) Committees

- 30 PhD Statistics (28 completed)
- 8 PhD Non-Statistics (6 completed)
- 7 MS Statistics (7 completed)
- 7 MS Non-Statistics (7 completed)

Awards and Scholarships

Elected member of the International Statistical Institute, 2017

LAS Early Achievement in Research Award, Iowa State University, 2017

Best Posters Award, MCMSki3, Park City, Utah, January, 2011

M. Clinton Miller, III Outstanding Poster Award, Summer Research Conference on Statistics, Richmond, Virginia, Southern Regional Council on Statistics and the American Statistical Association, 2007

First prize in the Best Student Paper Competition, Annual Meeting of Florida Chapter of the American Statistical Association, Pensacola, Florida, Florida Chapter of the American Statistical Association, 2007

The William Mendenhall Award for outstanding first-year graduate student for the 2003-04 academic year, Department of Statistics, University of Florida

GlaxoSmithKline Scholar Award, Department of Statistics, University of Florida, 2003-2004

Certificate of Outstanding Achievement, University of Florida, 2003-2007

Alumni Fellowship, University of Florida, 2003- 2007

Award for excellent performance, Indian Statistical Institute, India, 2002

Merit Scholarship, Government of West Bengal, India, 1997-2001

National Scholarship, Government of India, 1993-1996

Professional Society Memberships

American Statistical Association, since 2007

Institute of Mathematical Statistics, since 2004

International Indian Statistical Association, Life Member

International Society for Bayesian Analysis, since 2011